

**Office of the State Treasurer**  
**Georgia Department of Community Health (SHBP) Holdings**  
**As of June 30, 2018**

**Georgia Department of Community Health (SHBP):** A dedicated portfolio that invests the portion of the State Health Benefit Plan (SHBP) monies not invested in GF1. These funds are invested in short to medium-term fixed income securities with an overall portfolio effective duration that ranges between .10 and 1.5 with a neutral duration of .50. The performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

**Duration: 0.50**

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P	FTTC
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	07/01/18	\$ 10,125,048	\$ 10,125,048	\$ 10,125,048	P-1	A-1	F1+
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit <sup>1</sup>	07/02/18	1,292,151	1,292,151	1,292,151	P-1	A-1	F1
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	07/02/18	19,222,068	19,222,068	19,222,068	P-1	A-1	F1
DOMESTIC BANK RATED A-2	Non-Collateralized Bank Deposit	07/02/18	19,210,539	19,210,539	19,210,539	P-1	A-2	F1
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	07/02/18	119,715	119,715	119,715	NR	A-1	NR
DOMESTIC BANK RATED A-1	Term Repurchase Agreement <sup>2</sup>	07/05/18	20,000,000	20,000,000	20,000,000	NR	A-1	NR
DOMESTIC BANK RATED A-1	Term Repurchase Agreement <sup>2</sup>	07/06/18	41,000,000	41,000,000	41,000,000	NR	A-1	NR
FOREIGN BANK RATED A-1	Term Repurchase Agreement <sup>2</sup>	07/09/18	95,000,000	95,000,000	95,000,000	NR	A-1	NR
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	07/19/18	4,000,000	3,977,647	4,013,626	Aaa	AAA	NR
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	07/20/18	10,000,000	10,000,000	10,044,704	Aaa	AA+	NR
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	07/23/18	10,000,000	10,001,730	10,045,075	Aaa	AA+	AAA
FOREIGN BANK RATED A-1	Commercial Paper	07/24/18	15,000,000	14,858,217	14,982,082	P-1	A-1	F1+
FOREIGN BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	07/25/18	20,000,000	20,000,000	20,000,000	NR	A-1+	NR
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	07/27/18	5,400,000	5,399,984	5,415,488	Aaa	AA+	AAA
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	08/04/18	100,000,000	100,000,000	100,000,000	P-2	A-1+	NR
FOREIGN BANK RATED A-1	Term Repurchase Agreement	08/13/18	5,000,000	5,000,000	5,000,000	NR	A-1	NR
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	01/05/22	10,000,000	9,995,300	9,844,718	Aaa	AA+	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	01/26/22	5,000,000	4,971,316	4,903,176	Aaa	AAA	NR
U.S. TREASURY	U.S. Treasury Note	10/31/22	5,000,000	4,988,672	4,871,731	Aaa	AA+	AAA
U.S. TREASURY	U.S. Treasury Note	11/30/22	5,000,000	4,971,484	4,861,204	Aaa	AA+	AAA
			\$ 400,369,521	\$ 400,133,870	\$ 399,951,325			

Notes:

1. Collateralized Bank Accounts secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, with market value equal to or exceeding 110% of the deposit; FHLB letters of credit; or the Secure Deposit Program.

2. Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

07/25/18  
UNAUDITED

**Schedule V**